

Main Characteristics

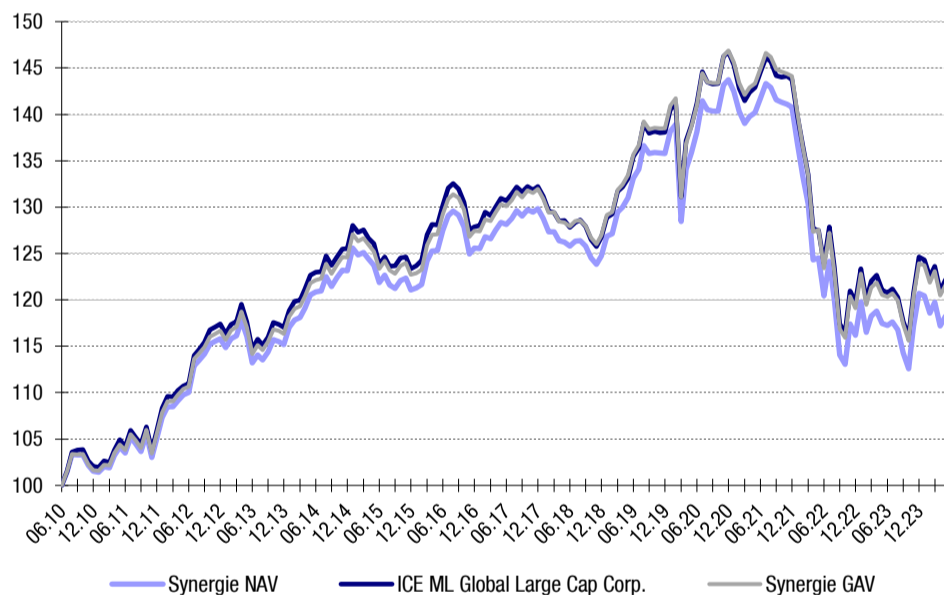
This 'SYNERGIE' subfund is invested in corporate bonds. Public sector borrowers are restricted to 10% of the portfolio. All holdings are investment grade (BBB- or higher) selected on the basis of a composite rating established using the same criteria as the benchmark ICE Merrill Lynch Global Large Cap Corporate Index. Companies deriving over 5 % of their revenue from weapons, gambling, nuclear energy, coal, tobacco or genetic engineering of crops (GMO) are excluded from investment. Portfolio management uses an index tracking approach based on optimised sampling. Currency risk is systematically hedged against CHF.

| | |
|---|--|
| Net Asset Value as of 5/31/2024 | CHF 121.34 |
| Total fund assets | CHF 93'258'964 |
| Category | Fund reserved to qualified Investors according to article 10 al. 3, 3bis and 3ter CISA |
| Domicile | Switzerland |
| Base currency | CHF |
| Reference index | ICE Merrill Lynch Global Large Cap Corporate Index (GOLC) |
| Launch date | June 30th 2010 |
| Liquidity | Daily |
| Investment manager | DYNAGEST by ONE, One Swiss Bank - Geneva |
| Management company | Lombard Odier Asset Management (Switzerland) SA |
| Custodian bank | Bank Lombard Odier & Co SA |
| Estimated T.E.R (including Management Fees) | 0.20 % |
| Management Fees | 0.15 % |
| Bloomberg code | SYOMXCC SW |

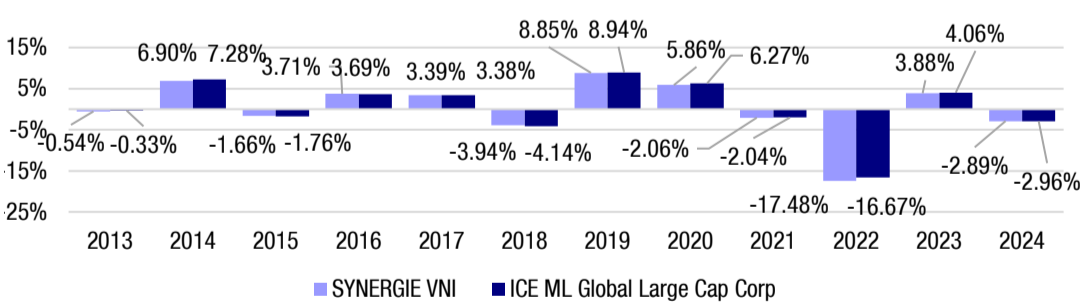
Performance in CHF as of 5/31/2024

| | | 1 month | YTD | 3 years | 5 years | since 30.06.10 |
|--------------------|----------------|---------|--------|---------|---------|----------------|
| SYNERGIE NAV | non-annualized | 0.90% | -2.02% | -15.64% | -9.75% | 18.24% |
| | annualized | | | -5.51% | -2.03% | 1.21% |
| SYNERGIE GAV | non-annualized | 0.92% | -1.91% | -15.16% | -8.90% | 21.59% |
| | annualized | | | -5.33% | -1.84% | 1.41% |
| ICE ML Global Corp | non-annualized | 1.01% | -1.98% | -14.50% | -8.19% | 22.17% |
| | annualized | | | -5.08% | -1.69% | 1.45% |

Standardized Graphical Evolution



Annual Performances

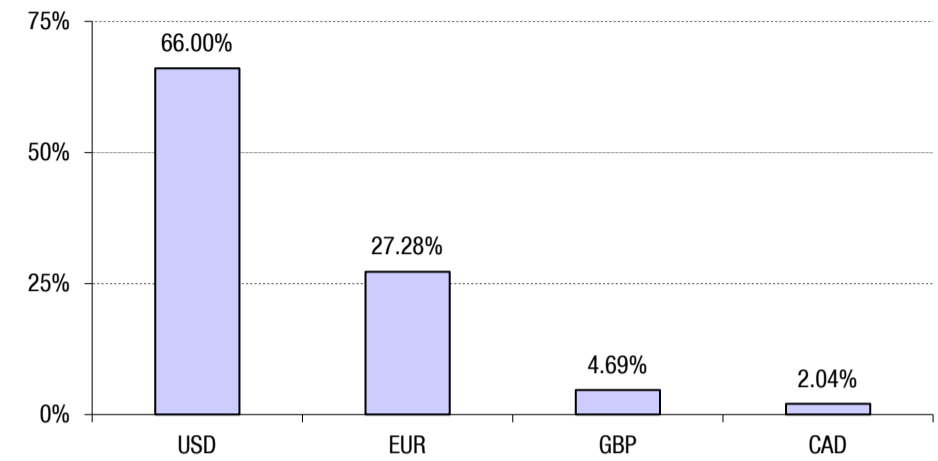


Portfolio Statistics, since Inception (06/30/2010)

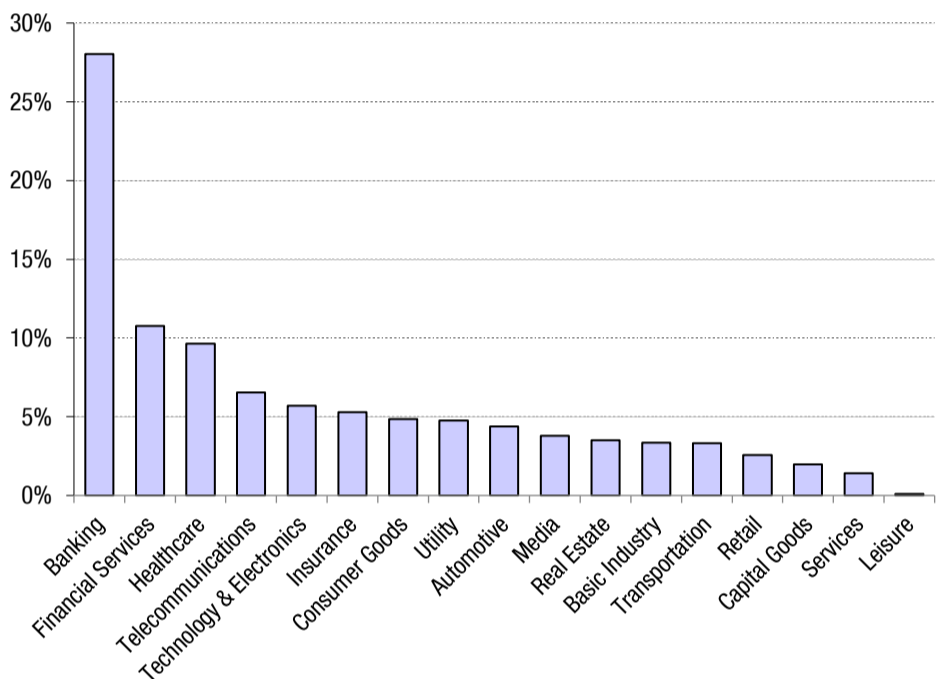
| | Volatility | Sharpe ratio | YTM | Tracking error | Number of issues |
|--------------------|------------|--------------|-------|----------------|------------------|
| VNI SYNERGIE | 5.32% | 0.33 | 5.29% | 0.42% | 752 |
| ICE ML Global Corp | 5.31% | 0.37 | 5.11% | | 13,503 |

Portfolio Structure as of 5/31/2024

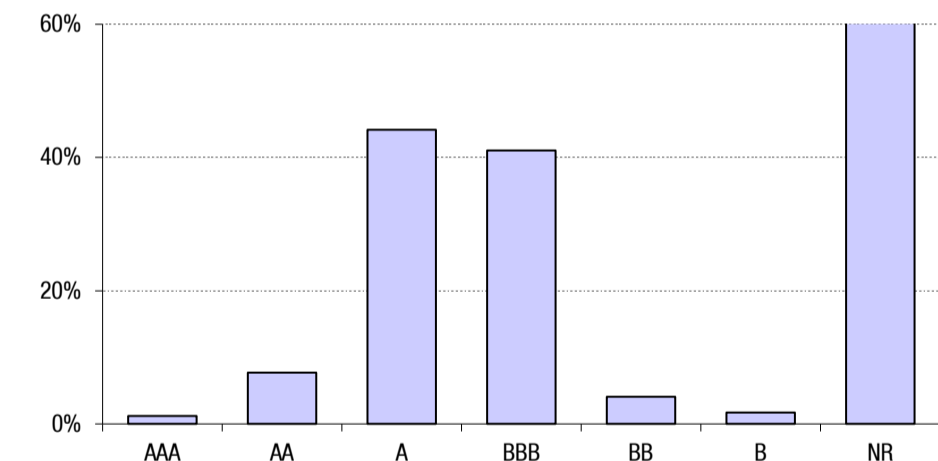
Currency Allocation



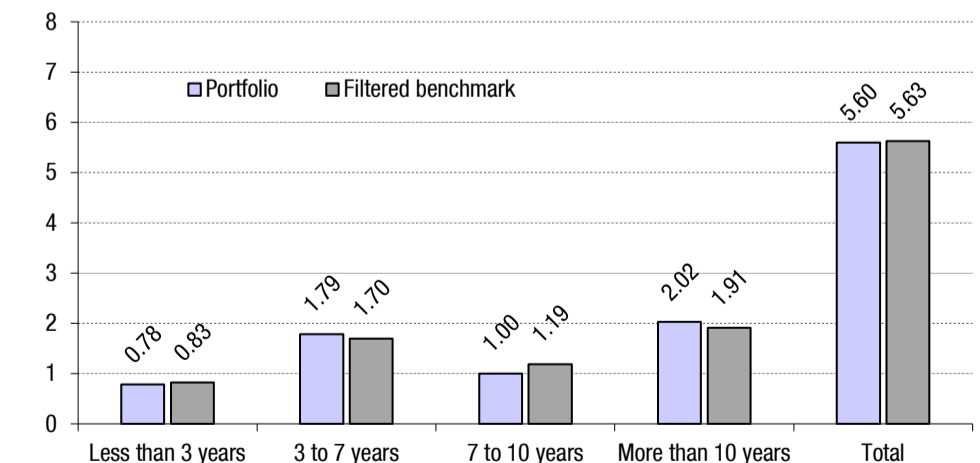
Sector Allocation



Rating Allocation (composite)



Sensitivity to Interest Rate Variation (Key Rate Duration and Modified Duration)



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